

As cont an aggregate window having a first plurality of indicators that displays totals of aggregated interest of a second plurality of market participants that exists in the electronic market at each of a third plurality of price levels of a product traded in the market.

A9 (Amended) 12. The graphical user interface of claim 10 further comprising a current quote window disposed adjacent [an] the aggregate interest window and wherein said current quote window displays quotes that may be negotiable quotes of participants in the system.

(Amended) 13. The graphical user interface of claim 10 further comprising a current quote window disposed adjacent the aggregate interest window and wherein said current quote window displays quotes that are attributable quotes of participants in the system and further comprises a special quote that represents total aggregate non-attributable quotes at a current market level included in an indicator in the aggregation window.

A10 (Amended) 16. A method of operating an electronic market for trading products comprises:
aggregating non-attributable interest in the product to provide a total of all non-attributable interest at a plurality of price levels.

A11 (Amended) 24. A computer program product for use in trading a product residing on a computer readable media comprising instructions for causing a computer to:
aggregate non-attributable interest in the product to provide a total of all non-attributable interest at a plurality of price levels.

Please add claims 25-49.

A12 25. An electronic market for trading of securities comprises:
a plurality of client stations for entering quotes for securities the quotes being attributable or non-attributable to a market participant that entered the quote; and

a server process that receives the attributable and non-attributable quotes from the clients, aggregates the attributable and non-attributable quotes and causes a graphical user interface to be generated for display on the client systems, the graphical user interface displaying a list of all attributable quotes in a current quote montage and a total of all attributable and non-attributable aggregated quotes for a plurality of price levels in an aggregated quote montage.

26. The market of claim 25 wherein the server process further causes the current quote window to be displayed in proximity to the aggregated quote window.

27. The system of claim 25 wherein the server process further causes the aggregated quotes at the plurality of price levels to be rendered in the aggregate window by a corresponding plurality of controls, the controls which when selected by a user causes an execution against the interest displayed in the controls.

28. The system of claim 25 wherein the server process further causes the plurality of price levels to be dynamically changed depending on market conditions.

29. The system of claim 25 wherein the aggregate window displays aggregate interest for both sides of a market.

30. The system of claim 25 wherein the current quote montage further comprises an identifier that represents the aggregate size of all non-attributable quotes/orders at the best bid/best offer displayed in the current quote montage.

31. The system of claim 25 wherein three price levels of aggregated interest are displayed, with one being the price levels corresponding to the inside quote and the others being the next best price levels in the system for each side of the market.

32. A graphical user interface for an electronic market for trading financial security products comprises:

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an aggregate window having a first plurality of indicators that displays totals of aggregated attributable and non-attributable interest of market participants at each of a plurality of price levels of a financial security product traded in the market.

33. The graphical user interface of claim 32 wherein the indicators are controls, the controls, which when selected by a user can cause an execution against the aggregated attributable and non-attributable interest displayed in the control.

34. The graphical user interface of claim 10 further comprising a quote montage window adjacent the aggregate window that displays quotes/orders that are attributable quotes to participants in the system.

35. The graphical user interface of claim 32 further comprising a quote montage window adjacent the aggregate window that displays quotes/orders that are attributable quotes to participants in the system; and

wherein the quote window displays a special quote that represents total aggregate quotes at a current market level displayed in the aggregation window.

36. The graphical user interface of claim 32 wherein three price levels of aggregated interest are displayed, with one being the price levels corresponding to the inside quote and the others being the next best price levels in the system for each side of the market.

37. The graphical user interface of claim 33 wherein the controls display quantities that are dynamically updated depending on market conditions.

38. A method of operating an electronic market for trading products comprises:
aggregating attributable and non-attributable interest in the product to provide a total of all attributable and non-attributable interest at a plurality of price levels;

displaying the aggregated attributable and non-attributable interest in a window for the plurality of price levels of the product.

39. The method of claim 38 wherein displaying displays three price levels with one being the price levels corresponding to the inside quote and the others being the next best price levels in the system for each side of the market.

40. The method of claim 41 wherein the price levels are dynamically changeable depending on market conditions and values of total aggregated interest are displayed in the window and change based on market conditions.

41. The graphical user interface of claim 38 wherein displaying further comprises: displaying the aggregated attributable and non-attributable interest as controls, which when selected by a user can cause an execution against the aggregated attributable and non-attributable interest displayed in the control.

42. The method of claim 38 wherein displaying further comprises: producing a current quote window disposed adjacent the aggregate window, the current quote window displays attributable quotes of participants in the system.

43. The method of claim 38 wherein displaying further comprises: producing a current quote window that displays attributable quotes of participants in the system and further comprises: a size indicator quote that represents total non attributable aggregate quote size at a current market level.

44. A computer program product for use in trading a product residing on a computer readable media comprising instructions for causing a computer to: aggregate attributable and non-attributable interest in the product to provide a total of all attributable and non-attributable interest at a plurality of price levels; display the aggregated attributable and non-attributable interest in a graphical user interface at the plurality of price levels of the product.

45. The computer program product of claim 44 wherein instructions to display, display three price levels with one being the price levels corresponding to the inside quote and the others being the next best price levels in the system for each side of the market.

46. The computer program product of claim 44 further comprising instructions to: dynamically change the price levels values of total aggregated interest displayed in the window based on market conditions.

47. The computer program product of claim 44 further comprises instructions to: display the aggregated attributable and non-attributable interest as controls, which when selected by a user can cause an execution against the aggregated attributable and non-attributable interest displayed in the control.

48. The computer program product of claim 44 wherein instructions to display further comprises instructions to:

produce a current quote window disposed adjacent the aggregate window, the current quote window displays attributable quotes of participants in the system.

49. The computer program product of claim 44 wherein instructions to display further comprises instructions to:

produce a current quote window disposed adjacent the aggregate window, the current quote window displays attributable quotes of participants in the system and

display a size indicator quote in the current quote window that represents total non attributable aggregate quote size at a current market level.
